

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond / Credit holdings

Valuation Date 30/06/2023

	Holding	Market Value (£)
British Government		
TREASURY 0.25% 31/01/2025	12,987,000	12,001,753
TREASURY 0.25% 31/07/31	8,217,000	5,945,212
TREASURY 0.375% 22/10/30	21,127,000	15,869,905
TREASURY 0.5% 22/10/61	5,274,000	1,679,466
TREASURY 0.625% 31/07/35	21,569,000	14,015,316
TREASURY 0.875% 31/07/33	6,248,000	4,501,845
TREASURY 1% 2024 22/04/2024	14,021,000	13,573,663
TREASURY 1.25% 22/07/2027	9,044,000	7,904,730
TREASURY 1.5% 22/07/2047	4,592,000	2,628,408
TREASURY 1.625% 22/10/71	14,908,000	7,440,039
TREASURY 1.75% 07/9/2037	28,838,000	20,773,994
TREASURY 2.75% 07/09/24	7,390,000	7,230,478
TREASURY 3.25% 22/01/2044	3,941,000	3,336,746
TREASURY 4.25% 07/12/2046	3,270,000	3,159,378
TREASURY 4.25% 07/12/2049	7,246,000	7,026,234
Credit		
DORCHESTER CAPITAL SECONDARIES OFFSHORE V LP	50,000,000	38,029,180
DORCHESTER CREDIT	65,000,000	46,252,249
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	34,159,274
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	110,423,508
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	291,903,436
UK Corporate Bonds		
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	2,023,043
AROUNDTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	762,170
BANCO SANTANDER SA 2.75% 12/09/2023	3,500,000	3,552,421
BANK OF NOVA SCOTIA 1.375% 05/12/2023	2,300,000	2,271,451
BANQUE FED CRED MUTUEL 2.25% 18/12/2023	1,600,000	1,589,977
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,190,286
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,050,230
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,228,722
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,197,395
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,181,514
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	2,300,000	2,294,200
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,132,646
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,082,508
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,083,689
FIL LTD 7.125% 13/02/2024	2,000,000	2,052,009
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,624,011
GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,132,149
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,125,498
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,012,338
INNOGY FINANCE BV 5.625% 06/12/2023	2,000,000	2,057,448
INVESTEC BANK PLC VAR 24/07/2028	233,000	240,659
LADBROKES GP FIN 5.125% 08/09/2023	1,700,000	1,719,066
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,211,614
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,157,538
NATIONAL EXPRESS GROUP 2.5% 2023	2,200,000	2,203,588

NATWEST MARKETS 7.5% 29/04/2024	650,000	662,355
PACIFIC NATIONAL FIN 5% 19/09/2023	2,200,000	2,272,976
PRINCIPALITY BS 2.375% 23/11/2023	1,500,000	1,477,015
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,025,565
THAMES WATER UTL FIN 1.875% 24/01/2024	2,300,000	2,168,429
UBS AG LONDON 0.625% 18/12/2023	2,300,000	2,249,711
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,261,306
VIRGIN MONEY UK PLC VAR 14/12/2028 (1%)	1,500,000	1,492,996
WALES & WEST UTL FIN 4.625% 13/12/2023	2,100,000	2,136,222
WELLS FARGO BANK NA 5.25% 01/08/2023	1,500,000	1,569,859